

Figure 1

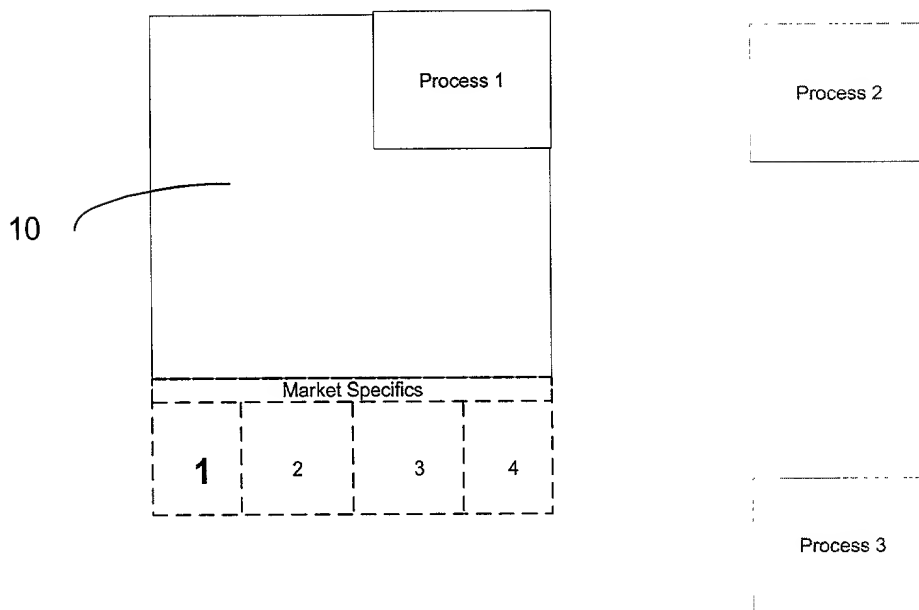


Figure 2

Administration Tool

File View Server Look'n'Feel Help

Order Tracker Algorithm Configuration Server Monitor

New Expand all Collapse ... Details Fire event Suspend Resume Cancel

all

	Id	Created	Tag	Algorithm/Type	Side	Instrum	Price	Quantity	Executed	To execute	% Com ..	Susp
[-] cipher-465												
[-] 360	08 57 58			TWVWAP	Buy	AXP		200000.0	63351.0	136649.0	31.68	<input type="checkbox"/>
[-] 10680	10 51 56	MarketMakng-66	Limit	Buy	AXP	50 3125	2823.0	523.0	2300.0	18.53	<input type="checkbox"/>	
[-] 420	09 07:30			TWVWAP	Buy	BUD		88470.0	21838.0	66632.0	24.68	<input type="checkbox"/>
[-] 10640	10 51:40	MarketMakng-48	Limit	Buy	BUD	78 875	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>	
[-] 440	09 08 38			TWVWAP	Buy	MO		247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>
[-] 10460	10 49 12	MarketMakng-40	Limit	Buy	MO	28 1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>	
[-] 460	09 09:30			TWVWAP	Buy	UNH		45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>
[-] 10660	10 51 50	MarketMakng-57	Limit	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>	
[-] 490												
[-] 700	09 19 09			TWVWAP	Sell	C		230130.0	72781.0	157349.0	31.63	<input type="checkbox"/>
[-] 10520	10 50 00	MarketMakng-68	Limit	Sell	C	60 5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
[-] 720	09 19:55			TWVWAP	Sell	C		230100.0	74454.0	155646.0	32.36	<input type="checkbox"/>
[-] 10530	10 50.00	MarketMakng-69	Limit	Sell	C	60 5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
[-] 850	09 22 18			TWVWAP	Buy	XOM		13800.0	3715.0	9885.0	27.32	<input type="checkbox"/>
[-] 950	09 23:54			TWVWAP	Buy	NOK		188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>
[-] 920	09 23:58			TWVWAP	Buy	HON		180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>
[-] 10690	10 51 58	MarketMakng-56	Limit	Buy	HON	53 375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>	
[-] 10710	10 52:29	MarketMakng-57	Limit	Buy	HON	53 4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>	

Figure 3

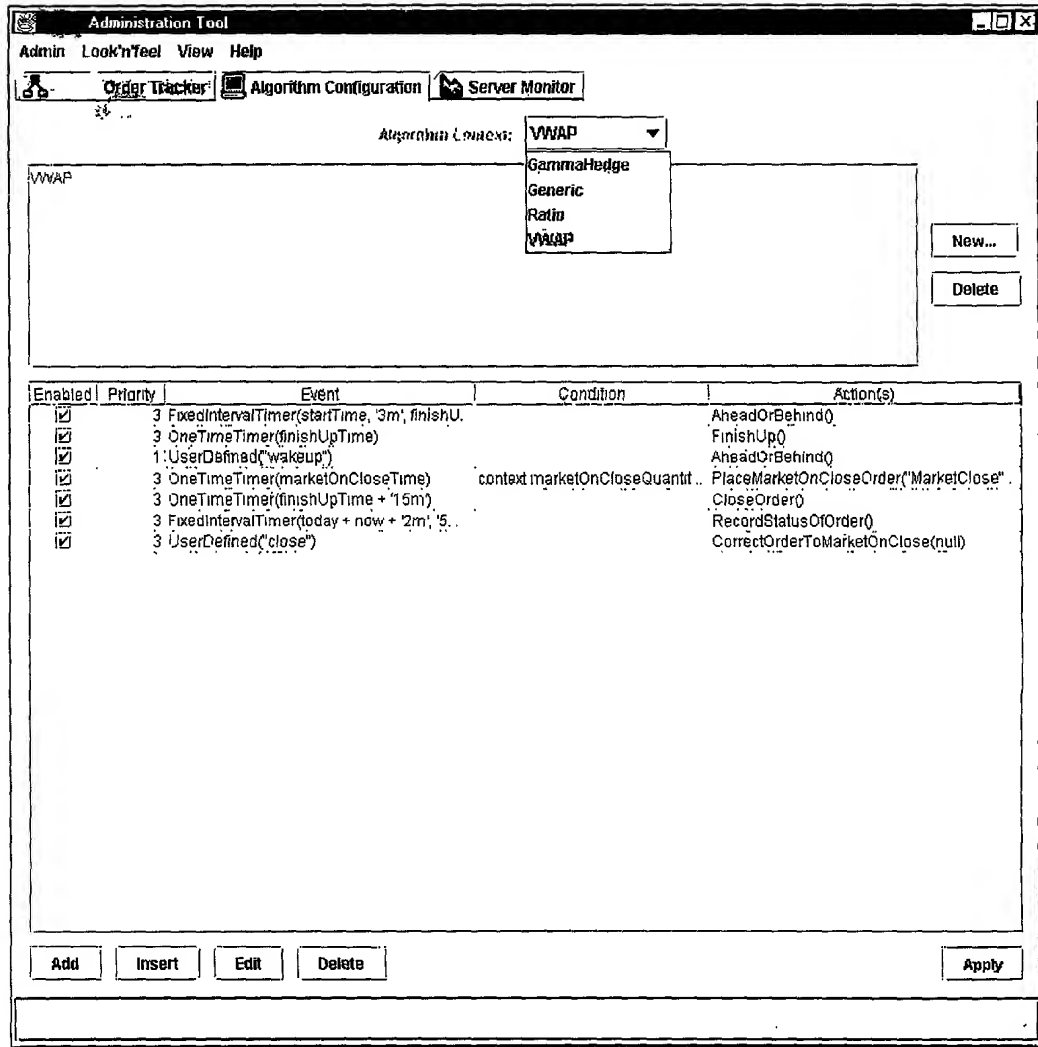


Figure 4

Buy 150,000 PEP (VWAP Order cipher-64556671) Details

Current state

Property	Expression
currentAPS	35.9833
targetQuantityMax	33848.0
targetQuantityMin	25152.0
currentMarketVWAP	35.9833
targetQuantity	29500.0
targetExtantQuantity	32400.0

Past activity

Time	Id	AlgorithmType	Success	Event	Action
12:56:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	AheadOrBehind
12:58:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	RecordStatusOfOrder
12:59:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	AheadOrBehind
13:02:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	AheadOrBehind
13:03:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	RecordStatusOfOrder
13:05:21	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(3)	AheadOrBehind
13:08:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	RecordStatusOfOrder
13:08:23	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(4)	AheadOrBehind

Future activity

Time	Id	AlgorithmType	Success	Event	Action
13:47:52	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(17 (18/60))	AheadOrBehind
13:48:34	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(10 (11/38))	RecordStatusOfOrder
13:50:54	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(18 (19/60))	AheadOrBehind
13:53:36	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(11 (12/38))	RecordStatusOfOrder
13:53:56	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(19 (20/60))	AheadOrBehind
13:56:59	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(20 (21/60))	AheadOrBehind
13:58:38	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(12 (13/38))	RecordStatusOfOrder
14:00:01	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(21 (22/60))	AheadOrBehind

Refresh

Ok

Figure 5

FIG. 6 is a block diagram of a system 20, which includes a main body 22 and a market specific section 24. The market specific section 24 is divided into four sub-sections 26, 28, 30, and 32, which are labeled 1, 2, 3, and 4 respectively. The main body 22 includes a shaded area 23 labeled "Area A".

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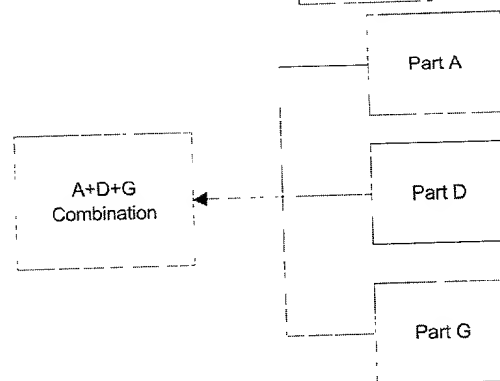
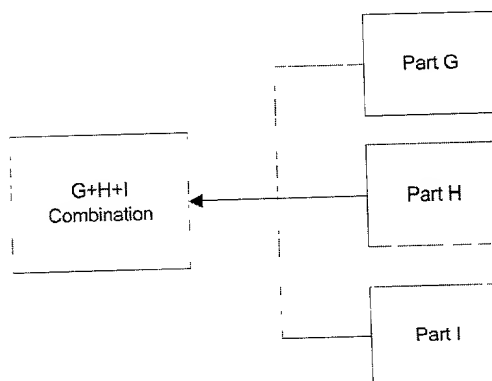
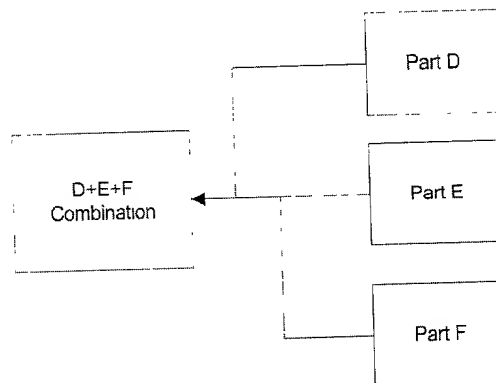
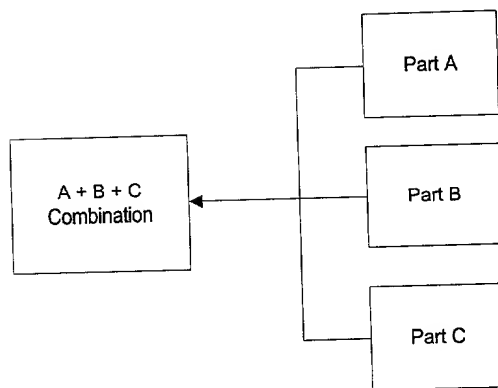
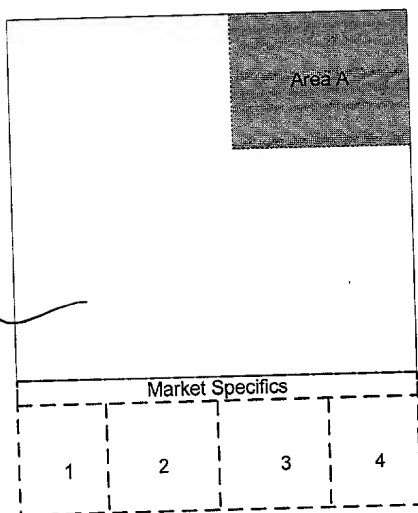


Figure 6

FIG. 7 is a block diagram of a system 20 for generating a combination of parts. The system 20 includes a processor 22, a memory 24, and a user interface 26. The processor 22 is configured to receive input from the user interface 26 and to generate a combination of parts based on the input. The memory 24 stores data related to the combination of parts. The user interface 26 includes a display 28 and an input device 30. The display 28 displays a list of parts 32, 34, 36, 38, 40, 42, 44, 46, 48, 50, 52, 54, 56, 58, 60, 62, 64, 66, 68, 70, 72, 74, 76, 78, 80, 82, 84, 86, 88, 90, 92, 94, 96, 98, 100. The input device 30 is configured to receive input from the user. The processor 22 is configured to generate a combination of parts based on the input received from the input device 30. The combination of parts is stored in the memory 24. The processor 22 is configured to output the combination of parts to the display 28. The display 28 displays the combination of parts to the user. The user can interact with the combination of parts using the input device 30. The processor 22 is configured to generate a combination of parts based on the input received from the input device 30. The combination of parts is stored in the memory 24. The processor 22 is configured to output the combination of parts to the display 28. The display 28 displays the combination of parts to the user. The user can interact with the combination of parts using the input device 30.

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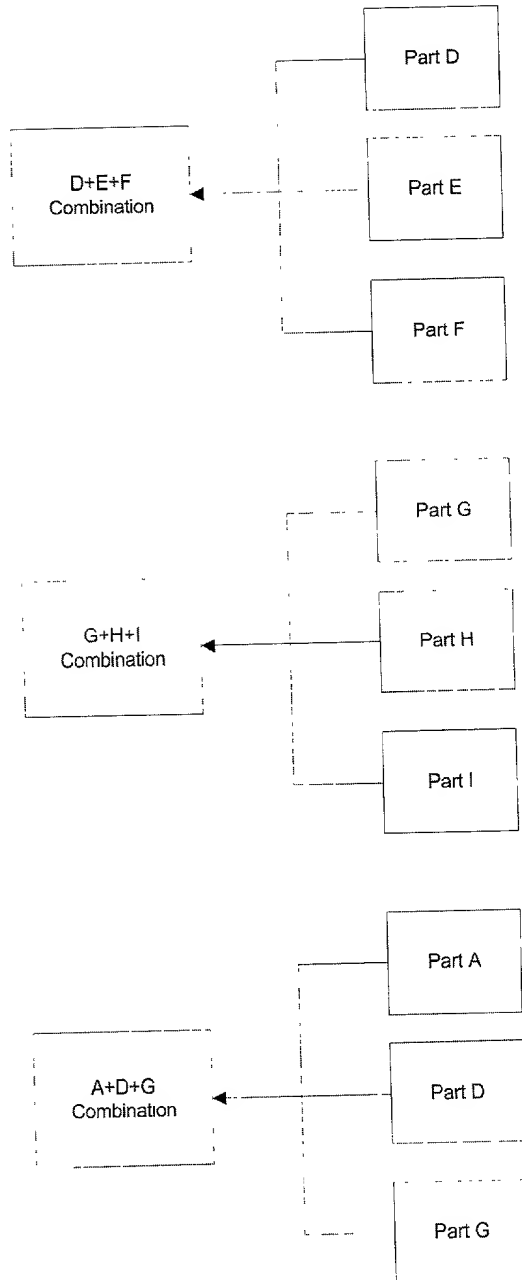
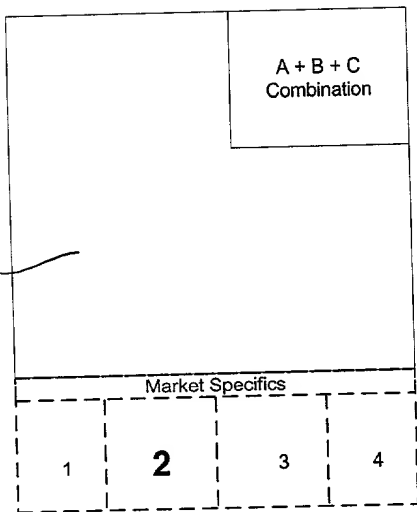


Figure 7

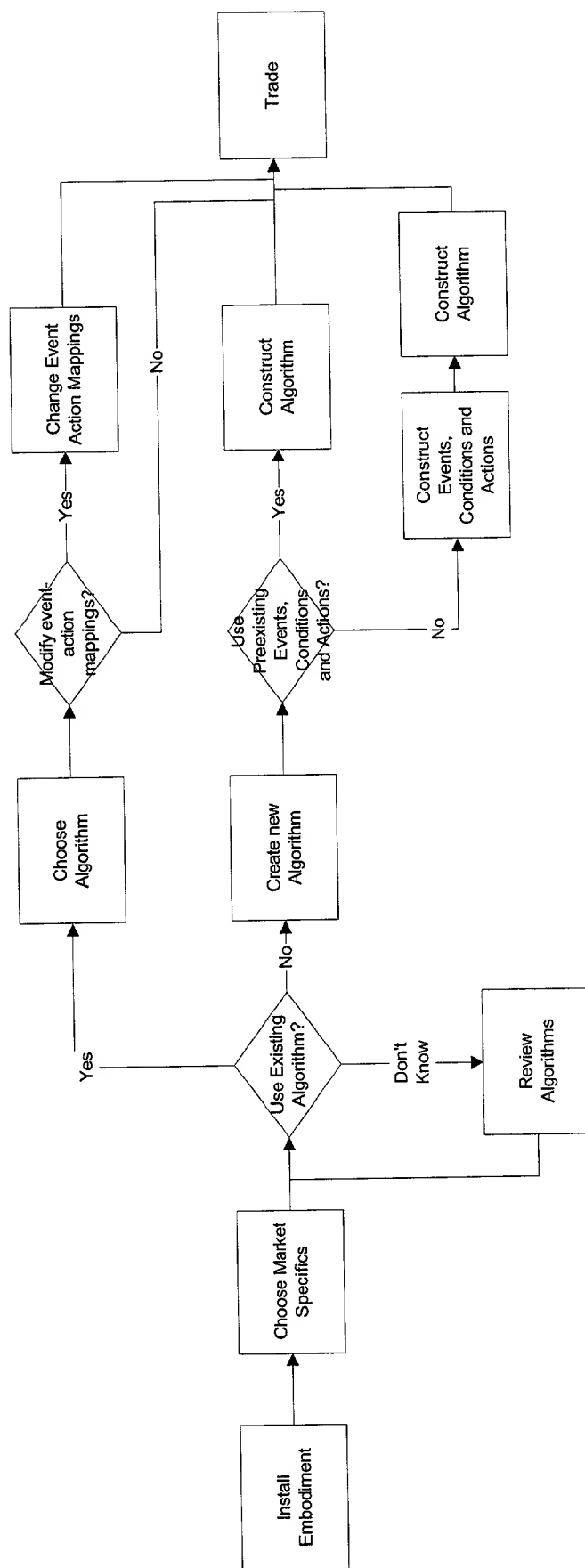


Figure 8

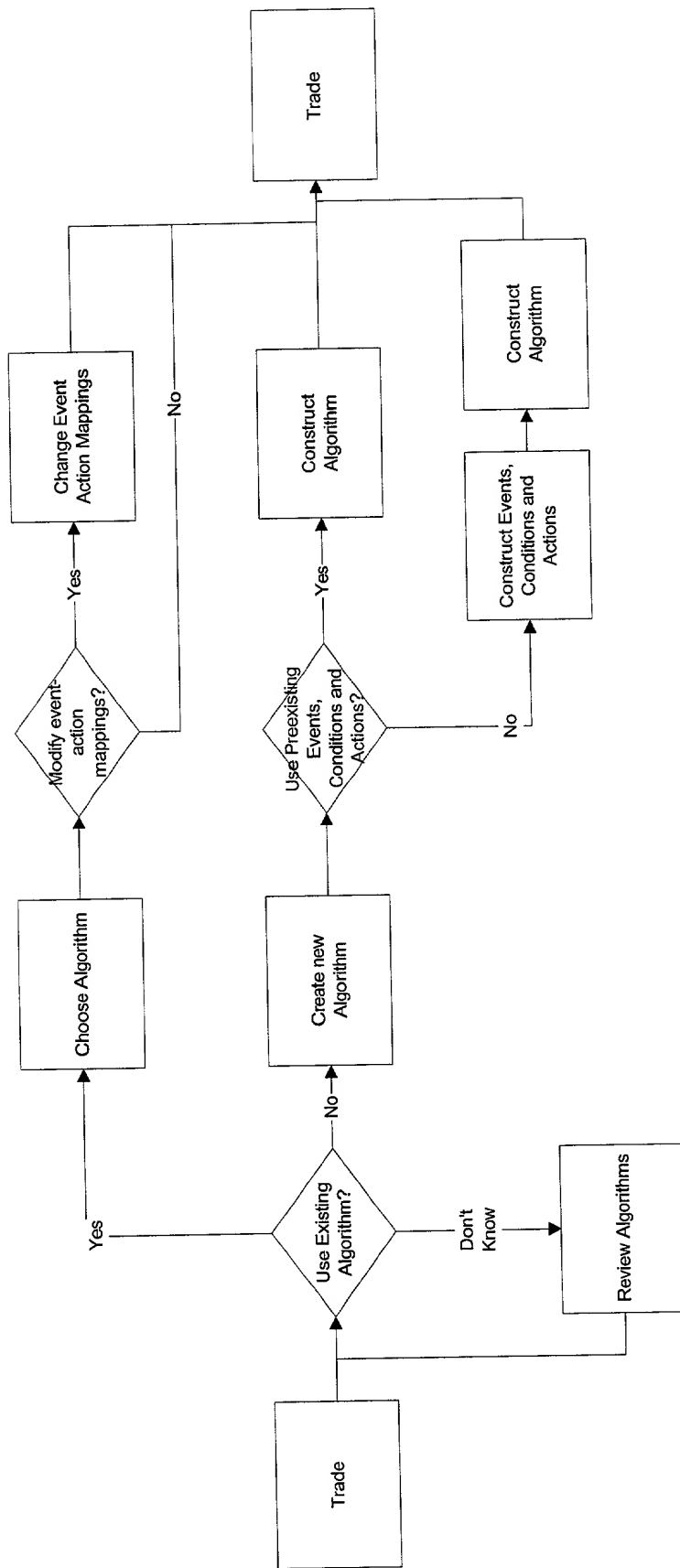


Figure 9